

# SUBMILLIMETER NUMBER COUNTS FROM STATISTICAL ANALYSIS OF BLAST MAPS

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## ABSTRACT

We describe the application of a statistical method to estimate submillimeter galaxy number counts from confusion limited observations by the Balloon-borne Large Aperture Submillimeter Telescope (BLAST). Our method is based on a maximum likelihood fit to the pixel histogram, sometimes called ‘ $P(D)$ ’, an approach which has been used before to probe faint counts, the difference being that here we advocate its use even for sources with relatively high signal-to-noise ratios. This method has an advantage over standard techniques of source extraction in providing an unbiased estimate of the counts from the bright end down to flux densities well below the confusion limit. We specifically analyse BLAST observations of a roughly  $10\text{ deg}^2$  map centered on the Great Observatories Origins Deep Survey South field. We provide estimates of number counts at the three BLAST wavelengths, 250, 350, and  $500\text{ }\mu\text{m}$ ; instead of counting sources in flux bins we estimate the counts at several flux density nodes connected with power-laws. We observe a generally very steep slope for the counts of about  $-3.7$  at  $250\text{ }\mu\text{m}$  and  $-4.5$  at 350 and  $500\text{ }\mu\text{m}$ , over the range  $\sim 0.02\text{--}0.5\text{ Jy}$ , breaking to a shallower slope below about  $0.015\text{ Jy}$  at all three wavelengths. We also describe how to estimate the uncertainties and correlations in this method so that the results can be used for model-fitting. This method should be well-suited for analysis of data from the *Herschel* satellite.

*Subject headings:* Submillimeter Galaxies – Cosmology: observations – Methods: data analysis

## 1. INTRODUCTION

When the very first surveys are taken in any wavelength band, counting the number of sources found as a function of source apparent brightness is an efficient method for learning about the population of sources uncovered. Typically this approach provides clues much more rapidly than the painstaking work of identifying and studying the sources individually. If the sources lie nearby on a cosmic scale, one expects the number of sources per unit solid angle brighter than some limit-

ing flux density  $S$  to vary as  $N(> S) \propto S^{-3/2}$ , the Euclidean limit. Evolution in the volume density of sources, or their luminosity over time, causes a departure from the Euclidean slope, such that counts measurements can be used to infer information about the history of the population. In one of the first quantitative applications of this technique, Eddington wrote in *The Large Scale Structure of the Universe* (1911) that the Universe consists of  $10^{10}$  or  $10^{11}$  stars surrounded by vast amounts of empty space. Clearly a large spatial inhomogeneity also generates non-Euclidean features, and this was a correct inference given that galaxies had not yet been discovered. On a cosmic scale we do not anticipate discovering such large inhomogeneities, but genuine clustering of sources and *cosmic variance*, where different regions happen to have different densities, both of which will effect measured source counts.

At  $24\text{ }\mu\text{m}$  source counts follow a Euclidean distribution until just near the faintest end of the deepest surveys (Shupe et al. 2008; Papovich et al. 2004; Rodighiero et al. 2006; Chary et al. 2004; Marleau et al. 2004), implying a fairly uniformly distributed stable population at the bright end. However, the  $850\text{ }\mu\text{m}$ -selected sources in SCUBA surveys follow a very steep broken power law distribution (see Coppin et al. 2006; Knudsen et al. 2008; Smail et al. 2002; Scott et al. 2002; Webb et al. 2003; Borys et al. 2003; and also Austermann et al. 2009a at mm wavelengths). At  $850\text{ }\mu\text{m}$  there is enough of a negative  $k$ -correction that there is little variation in the apparent brightness of a source with a given luminosity at redshifts  $1 < z < 8$ .

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Furthermore, the increasing volume sampled at higher redshifts enables surveys at this wavelength to efficiently sample large numbers of distant objects. The contrasting shapes of the counts distributions at 24 and 850  $\mu\text{m}$  implies both that the brightest sources are rare, and that their numbers have decreased over time (Papovich et al. 2004; for measurements at intermediate wavelengths see Frayer et al. 2009; Dole et al. 2004). We report here surveys made with BLAST, the first statistically useful surveys in the crucial spectral range from 200  $\mu\text{m}$  to 600  $\mu\text{m}$ , near the peak of the Cosmic Infrared Background (Puget et al. 1996; Fixsen et al. 1998). These surveys will explore the transition between the nearby luminous galaxies and the distant starburst population.

Counting objects in the sky is an endeavor which is probably as old as counting itself. In astronomy determining the abundance of objects as a function of apparent brightness is often the easiest way to describe a population, since detailed spectral information is usually required in order to extract intrinsic properties of objects. Hence a great deal has been written about how to estimate ‘number counts’ efficiently. The process includes carrying out estimates of incompleteness, flux boosting and corrections for other sources of bias.

Radio astronomers discovered in the 1950s (Scheuer 1957) that one could use the statistical properties of observations of the sky to probe the counts of sources which are too faint to detect individually (see also Murdoch et al. 1973; Scheuer 1974; Condon 1974; Barcons 1992; Takeuchi & Ishii 2004). The ‘probability of deflection’ or  $P(D)$  distribution is essentially the histogram of pixel values in a map, and it depends on the underlying source counts. For simple distributions, particularly power-law counts, it is relatively easy to estimate the amplitude and slope of the confused source counts. The conventional approach has been to count brighter objects directly and to carry out a  $P(D)$  analysis at the faint end. However, we have found that, at least in regimes where a flux boosting bias is important (Coppin et al. 2005), it is better to use a histogram-fitting procedure for the full range of source brightnesses. In other words if one wants to obtain a robust estimate of the source counts, it is better to avoid counting any objects at all, a somewhat counterintuitive result.

This paper specifically examines data from the Balloon-borne Large Aperture Submillimeter Telescope (BLAST) at 250, 350 and 500  $\mu\text{m}$ . A first estimate of the counts at all three BLAST wavelengths was presented in Devlin et al. (2009). Here we present the method in much more detail, and perform a refined analysis including a comprehensive discussion of uncertainties and a discussion of clustering.

Our early attempts to estimate BLAST source counts relied on the traditional approach of thresholding the maps in signal-to-noise ratio (S/N), extracting candidate sources, and then estimating corrections for ‘flux-boosting’, reliability, incompleteness, etc. This approach did not yield useful results, even for  $S/N \geq 5$  sources. The BLAST data that we examined consist of a 2-tier survey, with a smaller region having much deeper integration than the bulk of the map area. In practice we find it very difficult to match the counts for the range of flux densities where the 2 tiers overlap. Application of the method to simulated data-sets reveals strong biases

in the estimated counts. We are therefore led to pursue other approaches, motivated additionally by earlier attempts to study the  $P(D)$  statistics of data from the SCUBA instrument, finding that a careful modeling of the counts to fit the pixel histogram achieves much more satisfactory results.

We emphasize that in the S/N regime probed with BLAST, and future surveys such as those that will be undertaken by the *Herschel* satellite, the statistical fitting of the pixel histogram gives better results than standard techniques of source extraction over the full flux range.

There have been many previous  $P(D)$ -style studies of source counts (e.g. Franceschini et al. 1989; Wall et al. 1982; Barcons & Fabian 1990; Oliver et al. 1997; Maloney et al. 2005), but typically they were restricted to studying the faint end of the counts, and using a single power-law for the underlying model. The closest study to our own in the literature is by Friedmann & Bouchet (2004). Those authors developed a minimum  $\chi^2$  approach and applied it to simulations of *ISO* data from the FIRBACK survey (Puget et al. 1999) to fit a double power-law model. In this paper, we have pursued this approach and have developed a maximum likelihood method applied to data of significantly higher quality and quantity. We have uncovered a number of issues related to application to real data. We have also developed a more efficient implementation of several steps in the analysis, as well as techniques to accurately estimate errors. Discussion of these details is likely to be helpful when applying a similar approach to even better data-sets. Our method accounts for issues related to realistic instrumental noise and pre-processing of the map. We provide solutions to deal with inhomogeneous and large scale noise in the map, and to correct the effect of optional map filtering. We also discuss in detail the choice of filter to apply to the maps for the optimization of source count estimation.

We present the application of the method to multipower-law count models using Markov Chains (e.g. Chib & Greenberg 1995) to sample the likelihood and provide an extended discussion of uncertainties and correlation among parameters. We discuss how to marginalize over the total background intensity, a quantity which is not accessible from the data and examine how to include prior information on the background in the analysis.

Our paper is organized as follows: we introduce the BLAST data in § 2, we present the model of observations and the main steps of the derivation of the probability function in § 3. The maximum likelihood method is developed in § 4, and in § 5 we present the application to BLAST maps and provide estimates of the counts at 250, 350, and 500  $\mu\text{m}$ . The comparison with other data and extensions of the method are discussed in § 6 and 7.

## 2. BLAST OBSERVATIONS

BLAST is a stratospheric balloon-borne telescope incorporating a 1.8-m primary mirror, and operating at an altitude of approximately 39 km. The focal plane is populated with three bolometer arrays observing in contiguous bands with central wavelengths of 250, 350, and 500  $\mu\text{m}$ , essentially a prototype of the camera of the Spectral and Photometric Imaging Receiver (SPIRE) for *Herschel* (Griffin et al. 2007). BLAST had two success-

ful scientific flights. Here we use data from the 11-day flight carried out in 2006 from McMurdo Station, Antarctica. The under-illuminated BLAST primary produced nearly diffraction-limited beams with full-width at half-maxima (FWHM) of  $36''$ ,  $42''$ , and  $60''$ , at 250, 350, and  $500\ \mu\text{m}$ , respectively. BLAST deep and wide blank-field surveys, hereafter BGS-Deep and BGS-Wide, were centered on the Great Observatories Origins Deep Survey South (GOODS-S) field, which is at the centre of the Chandra Deep Field South (CDFS). A second intermediate depth field near the South Ecliptic Pole was also surveyed. In addition, BLAST also targeted parts of the Milky Way (Netterfield et al. 2009) and some nearby galaxies. Several other observations of low-redshift clusters and high-redshift radio galaxies were made to sample biased star-forming regions of the Universe.<sup>14</sup> Further details of the instrument can be found in Pascale et al. (2008), and the flight performance and calibration for the 2006 flight are provided in Truch et al. (2009). In this paper we focus on the BGS-Deep+Wide map, which covers an area of approximately  $10\ \text{deg}^2$ . The deep part, nested inside the wide, has an area of  $0.8\ \text{deg}^2$  and is confusion limited in all three bands in the sense that the variance of the map at the scale of the point spread function is dominated by sources rather than noise.

The processing of BLAST timestreams includes despiking, correcting time-varying detector responsivities, and deconvolving the effects of detector thermal time constants and audio frequency filtering. The absolute calibration is based on regular observations of the evolved star VY CMa, which results in systematic uncertainties common to the three BLAST bands of approximately 10% (Truch et al. 2009). The calibration uncertainty propagates directly to our counts estimates, and we neglect it from here on, since it only affects the comparison between our results and those of other experiments. Pointing is reconstructed to an accuracy  $< 5''$ . Maps are produced using SANEPIC, a maximum likelihood method (Patanchon et al. 2008) dealing with low frequency noise as well as noise correlations between detectors. Because of the modest scanning angle variations of this particular field, residual correlated noise is still present at large angular scales after map-making. A relatively weak high-pass filter is therefore applied to the maps, suppressing signal on scales larger than about  $8'$ . The filter is anisotropic and stronger in the main cross-scan direction. Filtering has little impact on point sources and is accounted for in the analysis (see § 3.2).

### 3. MODEL OF THE OBSERVATIONS

In this section, we present the main steps of the computation of the probability distribution function (PDF) with respect to models of submillimeter galaxy number counts with typical observational parameters. Detailed derivations and descriptions of the statistics of source confusion can be found in several articles (e.g. Takeuchi et al. 2001, and references therein).<sup>15</sup> Here we give only a brief overview of the statistics of the ‘ $P(D)$ ’ histogram.

<sup>14</sup> See <http://blastexperiment.info> for more details.

<sup>15</sup> For an introduction to this topic we recommend the Appendix of Wall et al. (1982) or § 2 of Takeuchi et al. (2001); see also § 9.1 of Trimble & Aschwanden (2005).

#### 3.1. The probability of deflection

Let us define  $n(S)$  to be the differential number counts, i.e., the derivative of the cumulative source counts:

$$n(S) \equiv -\frac{dN(>S)}{dS}, \quad (1)$$

where  $N(>S)$  is the total number of sources per unit solid angle with flux densities larger than  $S$ . Let us assume that we perform an observation at a random position  $\mathbf{r}_0$  on the sky. A point source at position  $\mathbf{r}$  is observed with flux  $x = S \times f(\mathbf{r} - \mathbf{r}_0)$ , where  $f(\Delta\mathbf{r})$  is the beam function<sup>16</sup>. Then, the mean number density of sources observed with a flux  $x$  is given by the well known result (Condon 1974):

$$R(x) = \int n\left(\frac{x}{f(\mathbf{r} - \mathbf{r}_0)}\right) \frac{d^2\mathbf{r}}{f(\mathbf{r} - \mathbf{r}_0)}. \quad (2)$$

Now let  $m_k$  be the total number of sources observed with a flux between  $x_k$  and  $x_k + \Delta x$ , and  $\bar{m}_k$  the expected number of sources in the same flux bin. Assuming that  $\Delta x \ll x_k$ , we can write:

$$\bar{m}_k = R(x_k)\Delta x. \quad (3)$$

For this paper we assume that the sources are randomly distributed over the sky without spatial correlations on scales larger than a beam size. This assumption is discussed in § 6.4). In observed flux bin  $k$ , the probability distribution of  $m_k$  follows Poisson statistics with mean  $\bar{m}_k$ ,

$$p_k(m_k) = \frac{(R(x_k)\Delta x)^{m_k}}{m_k!} e^{-R(x_k)\Delta x}. \quad (4)$$

We can also write the characteristic function, i.e., the Fourier transform of the probability distribution of the Poisson distribution, as follows:

$$\tilde{p}_k(\tau) = \exp[R(x_k)\Delta x(e^{i\tau} - 1)]. \quad (5)$$

The total flux,  $d_S$ , from all the sources in the pixel can be written as a sum over all the flux bins, i.e.

$$d_S = \sum_{k=0}^{\infty} s_k = \sum_{k=0}^{\infty} x_k m_k, \quad (6)$$

where  $s_k$  is the total flux due to all sources with observed flux  $x_k = k\Delta x$ . We want to obtain the PDF of  $d_S$ . Given that the probability distribution of  $d_S$  is the result of convolution of the probability distributions of  $s_k$ , then individual characteristic functions multiply. We can thus obtain from equations (5) and (6) the expression for the probability distribution of  $d_S$ :

$$p(d_S) = \mathcal{F}^{-1} \left\{ \exp \left( \int_0^{\infty} R(x) e^{iwx} dx - \int_0^{\infty} R(x) dx \right) \right\} (d_S). \quad (7)$$

<sup>16</sup> In a pixelised map,  $f(\Delta\mathbf{r})$  is basically the result of the convolution of the experimental beam function with the pixel window function.

Here we have taken the limit of the sum in equation (6) as an integral over  $dx$ , and  $w$  is the variable of the Fourier transform of  $p(d_S)$ .

For most experiments, and explicitly for BLAST, the mean value of the flux density is not accessible to observation. The measured signal,  $d$ , is the sum of the total response to the source flux,  $d_S$ , an offset  $\mu$ , which we assume is constant for all pixels, and instrumental and photon noise (which we will hereafter refer to as simply ‘noise’). Assuming the noise is Gaussian with standard deviation  $\sigma_n$ , the probability distribution of the observed signal is the convolution of the probability distribution of pure signal and of noise, which gives:

$$p(d) = \mathcal{F}^{-1} \left\{ \exp \left( \int_0^\infty R(x) e^{iwx} dx - \int_0^\infty R(x) dx + i\mu x - \frac{\sigma_n^2}{2} w^2 \right) \right\} (d), \quad (8)$$

where  $\mu = -\int x R(x) dx$  for a zero-mean distribution of pixel values in the map. In general  $\mu$  is not known and so is a free parameter to estimate (or marginalize over). Note that we do not require the instrumental noise to be white. The model prediction for the probability distribution is valid even in the case of correlated noise, provided it is described by Gaussian statistics. In that case the variance  $\sigma_n^2$  in the above equation would then be given by the integral of the noise power spectrum.

Figure 1 shows the predicted PDF of noiseless observations with the 250  $\mu\text{m}$  BLAST beam for two different galaxy number count models: a typical 2 power-law model at 250  $\mu\text{m}$  (Borys et al. 2003) and a single power-law model. The curves illustrate how sources with different fluxes contribute to the PDF. There are 3 features to note:

1. The very faint sources, for which the average number is much larger than one source per beam, induce an almost Gaussian behavior, as the Poisson distribution tends to Gaussian for large numbers.
2. Sources with fluxes for which there is about one source per beam have the greatest impact on the profile of the distribution (the width in particular). They contribute significantly to much higher fluxes in the histogram than their own flux because a large fraction of them are superimposed on each other.
3. The bright sources contribute mainly to the positive tail of the distribution, but also to the full range of pixel brightnesses, since sources can contribute everywhere in the beam. At the bright end, the probability distribution varies almost proportionally to the source counts for power-law type counts. This can be easily checked from equation (7) – if only bright sources are present then  $\exp[\int R(x) e^{iwx} dx] \simeq 1 + \int R(x) e^{iwx} dx$ , and so  $p(d) \propto R(d)$  which is also  $\propto n(d)$  ( $d \neq 0$ ) for a power-law (see below).

It is interesting to consider the case of a single power-law number counts model consisting of

$$n(S) = KS^{-\alpha}. \quad (9)$$

Here the number of sources per ‘observed’ flux  $x$  (equation (2)) is also a power-law:

$$R(x) = \Omega_b K x^{-\alpha}, \quad (10)$$

where  $\Omega_b$  is the effective beam solid angle, defined as

$$\Omega_b = \int f(\mathbf{r})^{\alpha-1} d\mathbf{r}. \quad (11)$$

One can see that the Fourier transform of the probability distribution is analytic in this case. The formalism is described in detail in Condon 1974. The resulting distribution is an alpha-stable function (see Herranz et al. 2004). This expression may be a good approximation when the number counts only mildly deviate from a power-law. However, in general, we need an approach that works for a much wider range of counts models.

### 3.2. Dealing with map filtering

The effect of a spatial filter being applied to the maps can be modeled entirely by introducing an effective beam which results from the convolution of the actual beam with the filter kernel. In most applications, a high-pass filter is applied to the maps in order to suppress any residual large scale noise, and this has been done for BLAST, see § 2. In this case, the kernel is a ‘Mexican Hat’ shape which suppresses the average value and low spatial frequencies, and the resulting effective beam takes both positive and negative values. Formally, the signal at a given pixel in the filtered map may be decomposed as the difference of measurements from two distinct regions in the sky:  $d = d_+ - d_-$ , with  $d_+$  being the result of the integral from the positive part of the effective beam only and  $d_-$  from the negative part only (for which the absolute value is taken).

The probability distribution of the measurements (pixels) in the map is then the result of the convolution between the two individual probability distributions:

$$p(d) = p(d_+) * p(-d_-), \quad (12)$$

which gives, using equation (8):

$$p(d) = \mathcal{F}^{-1} \left\{ \exp \left( \int R_+(x) e^{iwx} dx + \int R_-(x) e^{-iwx} dx - \int (R_+(x) + R_-(x)) dx + i\mu x - \frac{\sigma_n^2}{2} w^2 \right) \right\} (d). \quad (13)$$

Here  $R_+$  and  $R_-$  are computed from relation (2) for the absolute values of the positive and negative parts of the beam, respectively. Consequently, the probability distribution contains a negative tail, which can be understood by realising that after high-pass filtering very bright sources induce negative shadows around their locations in the map. However, this effect is barely seen in BLAST histograms, since the high-pass filter applied to the maps is relatively weak.

Figure 2 shows a predicted PDF for noiseless observations with BLAST at 500  $\mu\text{m}$ , with and without high-pass filtering applied to the maps, as we have done in the analysis (see § 2; the filtering applied is weaker for the other two wavelengths). The effect of filtering is fully

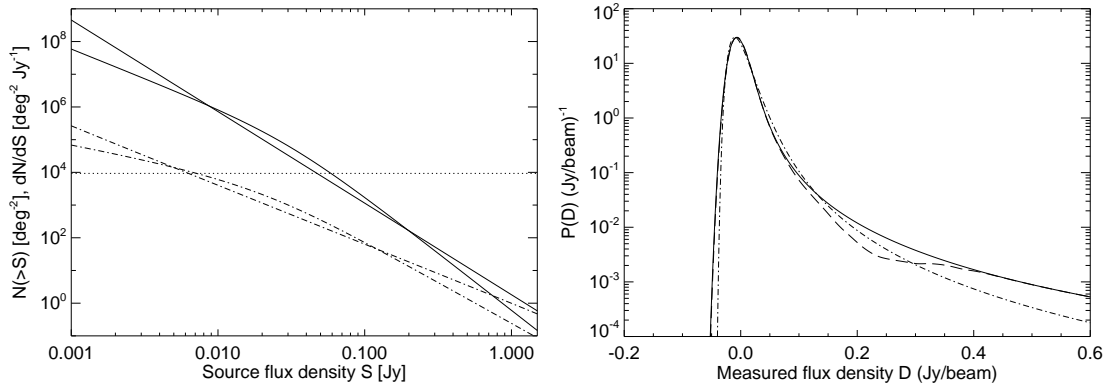


FIG. 1.— The left panel shows two examples of differential number count models at  $250\ \mu\text{m}$  (solid curves) and the corresponding integrated number counts  $N(>S)$  (dot-dashed curves). The first model is a simple power-law of the counts  $dN/dS = N_0 S^{-2.8}$ , and the second model is a double power-law  $dN/dS \propto [(S/S_0)^{1.8} + (S/S_0)^{3.5}]^{-1}$  with the transition flux  $S_0 = 30\ \text{mJy}$ . The dotted line corresponds to one source per  $250\ \mu\text{m}$  BLAST beam area. The right panel shows for the different models the PDFs of pixel values for noiseless observations with the  $250\ \mu\text{m}$  BLAST beam. The solid line corresponds to the simple power-law model, the dot-dashed line to the double power-law model, and the dashed line to the same single power-law model except that for sources between  $0.2$  and  $0.4\ \text{Jy}$  the differential counts have been set to zero (this is of course a very unrealistic model but the curve is informative nonetheless). One can see that at high fluxes the PDFs behave like the differential counts power-laws (see text). Note also that a very sharp transition in the counts appears a lot smoother in the PDF, even at relatively high flux densities. Even if no source with  $0.3\ \text{Jy}$  flux density is present, a significant number of  $0.3\ \text{Jy beam}^{-1}$  pixels is expected, due to the probability of landing near bright sources, as well as the probability of having smaller flux galaxies on top of each other. This also explains the correlations in the estimated number counts parameters described in § 5.3.

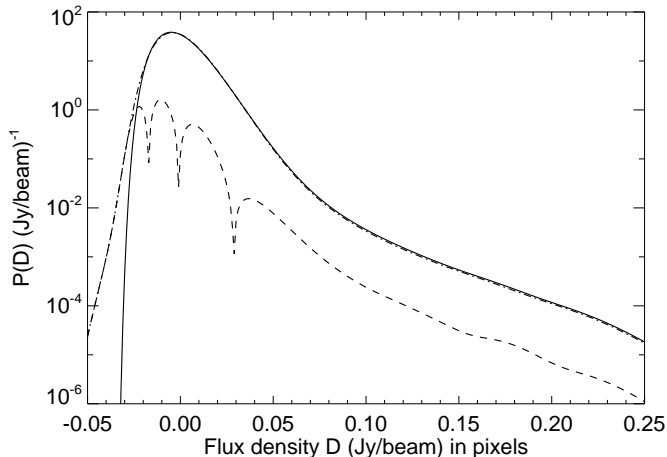


FIG. 2.— The solid curve represents the predicted PDF (integral normalized to unity) of noiseless observations for BLAST at  $500\ \mu\text{m}$  derived from our best fit model described in 5.2 and using our best estimate of the beam. The dot-dashed curve represents the predicted PDF taking into account the effect of high-pass filtering the map, as done in the analysis. The two curves are nearly identical for  $x \geq 0$ . The dashed line represents the absolute value of the difference between the two PDFs which is about 5% for positive  $x$ . Filtering induces a small negative tail to the histogram and affects the high flux part.

taken into account in the analysis of all BLAST maps presented in this paper.

In developing the techniques described in this section we have in mind experiments like BLAST which are ‘total power’ (even although the ‘DC level’ in a map is unmeasurable). However, the same formalism can be used to deal with maps resulting from experiments performing differential measurements, using a chop for example. In that case the effective beam can be described as a negative side shifted by some angular distance from an identical positive side. The histogram for a map made with a single difference ‘double-beam’ pattern will be (statistically) symmetric between positive and negative fluxes,

and in practice this may lead to further complications in inverting the PDF.

### 3.3. Number counts parametrization

We have previously described how to obtain the PDF of pixel values from a given galaxy differential number counts function assuming that galaxy locations are uncorrelated. For the analysis of BLAST maps (described in the next section) we need to do the opposite, i.e., the objective is to obtain the best estimate of the counts starting from the determination of the histogram of pixel values, which is a measure of the PDF. Because the relationship between the counts at a given flux and the PDF at the same flux is far from straightforward (this is illustrated in Figure 1 which shows how the PDF changes after removing the contribution of galaxies whose fluxes are within a given flux range), degeneracies are expected between parameters. It is therefore necessary to model the counts with a very limited number of free parameters, as we would do in a deconvolution problem, and to consider the correlations between these parameters.

We tried different phenomenological models, like single or double power-laws with a break. We finally chose to parametrize the differential number counts by a set of amplitudes at a few predefined fluxes, with the intervals between flux nodes interpolated with power-laws to impose continuity of the counts. The number and location of the nodes are chosen so that the errors on parameters are neither too small (which would suggest that more nodes could be added) nor too large, while making sure that the quality of the overall fit is satisfactory and does not significantly improve with the addition of more nodes. For the BGS maps we found that no more than about 6 amplitude parameters per waveband can reasonably be estimated.

## 4. PARAMETER ESTIMATION METHOD

The parameter estimation method developed in this section is similar to the approach described by

Friedmann & Bouchet (2004). It is based on minimizing the mismatch between the predicted and measured PDFs, i.e. histograms of the maps, in order to estimate the number count parameters and also the noise parameters. The approach is based on maximizing the likelihood of the data given the model. We denote by  $\theta$  the parameters of the number counts model, which can take any form. Later we will focus on a specific model using a handful of nodes joined with power-laws.

#### 4.1. Likelihood of the data

Let us assume that the different measurements in different pixels of the map are independent. We will discuss this assumption in § 4.2. The likelihood of the data is the product of the probabilities of the individual measurements:

$$L(d|\theta) = \prod_k p(d_k|\theta), \quad (14)$$

where  $d = \{d_1, \dots, d_k, \dots\}$  groups all the measured flux values in the different pixels, and  $p(d_k|\theta)$  represents the PDF of individual measurements given by equation (8). However, instead of equation (14), it will be easier to consider the log-likelihood:

$$\log L(\theta) = \sum_k \log(p(d_k|\theta)). \quad (15)$$

Assuming that the noise is stationary, and that the probability distribution does not vary much over a pixel flux density bin, then equation (15) becomes

$$\log L(\theta) \simeq \sum_i n_i \log(p_i(\theta)) + \text{constant}, \quad (16)$$

where  $n_i$  is the number of pixels with flux densities in the  $i$ th flux bin interval, e.g. it is the histogram of the data, and  $p_i$  is the result of the integral of the PDF in the  $i$ th bin, normalized such that  $\sum_i p_i = 1$ . See § 5.2, where we show how non-stationarity can be taken into account. Let us define the quantity  $\Phi$  as the negative of the log-likelihood:

$$\Phi(\theta) = - \sum_i n_i \log(p_i(\theta)) - \log(N!) + \sum_i \log(n_i!), \quad (17)$$

where  $N$  is the total number of measurements (i.e., pixels). Now  $\Phi$  is equivalent to the negative logarithm of a multinomial distribution function (the last two terms in the equation being derived from the normalisation of the distribution) and is the quantity we will minimize in order to estimate the number counts. We notice the following properties:  $\langle n_i \rangle = N p_i$ ;  $\text{Var}\{n_i\} = N p_i (1 - p_i)$ ;  $\text{Cov}\{n_i, n_j\} = -N p_i p_j$  ( $i \neq j$ ). If the conditions  $n_i \gg 1$  and  $p_i \ll 1$  are satisfied for all bins then the quantity  $\Phi$  becomes quadratic in  $n_i$ :

$$\Phi(\theta) \simeq \frac{1}{2} \sum_i \left( \frac{n_i - N p_i(\theta)}{\sqrt{N p_i(\theta)}} \right)^2 + K, \quad (18)$$

where the normalization constant  $K = (N/2) \log(2\pi) + (1/2) \sum_i \log(N p_i)$ . Note this quantity is simply a measure of the mismatch between the probability distribution function and the histogram of the data<sup>17</sup>.

<sup>17</sup> Friedmann & Bouchet (2004) use a similar quadratic statistic (without the normalization term  $K$ ) to fit for source count param-

In order to estimate the parameters of the model, we minimize equation (17) using a simple Markov Chain Monte Carlo Metropolis Hastings method (MCMCMH), which allows us to sample the likelihood around its maximum (e.g. Chib & Greenberg 1995).

#### 4.2. Approximate likelihood and error covariance prediction

One of the assumptions made for the derivation of the likelihood in Eq. 14 is that observations, i.e., pixel values in the map, are independent of each other. This is obviously not actually the case, because the beam correlates the signal in adjacent pixels for well sampled maps. So does any filtering applied to the maps and residual large scale noise. However, neglecting this effect does not introduce a bias in parameter estimation, because correlations in pixels only correlate measurements of the histogram and do not modify its expected shape. Nevertheless, neglecting the beam correlations reduces the performance of the method; another way to think of this is that sources will cause many neighboring pixels to be bright, but the information about the spatial distribution of bright pixels is lost if one only uses the pixel histogram. As we will describe below, we deal with this by smoothing our maps with the beam (see § 5.1) and then using an estimate of the effective number of independent pixels.

Measurements of the curvature of the log-likelihood, derived under the assumption of the incorrect correlations, will lead to an underestimate of parameter errors. This can be corrected, to a first approximation, by taking for  $n_i$  in the negative-log-likelihood expression (equation (17)) the effective number of independent measurements in the map in flux bin  $i$ , which is approximately the number of pixels in flux bin  $i$  divided by the beam solid angle, measured in pixels<sup>18</sup>. Also,  $N$  should be taken to be the total map area divided by the beam solid angle. This corresponds to applying to equation (17) a factor which is the inverse of the beam area in pixels. We have applied these corrections for the estimation of uncertainties in the next section.

The error variance and covariance of parameters are obtained from sampling of the approximate likelihood with MCMCMH (see § 4.1). We have also made a set of 60 Monte Carlo simulations of 250  $\mu\text{m}$  maps following the full processing procedure. This has allowed us to check the validity of the error variance prediction using our simple likelihood correction. We find that differences between our error estimations and the Monte Carlo simulations are less than 40%, but this should be quantified more accurately with larger sets of Monte Carlo simulations. Although this has not been checked explicitly, we expect the likelihood approximation to also be valid for 350 and 500  $\mu\text{m}$  data. The likelihood contours between

eters, but we prefer to use the actual log-likelihood of the data derived in equation (17), which gives proper weights to the tails of the histogram and allows us to define very fine flux density binning.

<sup>18</sup> As described in § 5.1, each map has been filtered by the beam for better estimation of parameters. This means that the effective correlation length is the beam width for the noise component and slightly more for the signal component (larger by  $\sqrt{2}$ ). We have chosen to use the beam width as the factor, which should lead to a mild underestimation of the errors (by a factor smaller than  $\sqrt{2}$ , but this has not been fully quantified with Monte Carlo simulations).

pairs of parameters are also computed from the output of MCMCMH.

Since we calculate the maximum likelihood estimate of the model, and assuming that the model holds for some value  $\theta_0$  of the parameters, it is also possible to obtain an estimate of the errors by computing the second derivatives of the likelihood. The asymptotic covariance matrix of the estimates is given by

$$\text{Cov}(\hat{\theta}) = \langle \{(\hat{\theta} - \theta_0)(\hat{\theta} - \theta_0)^T\} \rangle \simeq J(\theta_0)^{-1}, \quad (19)$$

where  $\hat{\theta}$  are the estimated parameters and  $J(\theta_0)$  is the Fisher information matrix, which is, following equation (17),

$$[J(\theta_0)]_{kl} = N \sum_i \frac{\partial p_i}{\partial \theta_k} \frac{\partial p_i}{\partial \theta_l} \frac{1}{p_i}. \quad (20)$$

In practice, the Fisher matrix is evaluated at the point of convergence  $\hat{\theta}$ . Again,  $N$  here is the number of beam areas in the map.

#### 4.3. Joint fit of maps with different depths

In order to derive equation (17), which gives the quantity which must be minimized, we have made the assumption that the probability distribution function is the same for all observations (or pixels). In practice for BLAST this is not valid because the noise variance changes across the map. One could always minimize the full expression in equation (15), but that would be extremely time-consuming, since one evaluation of the PDF would be required per observation. On the other hand, neglecting the non-stationarity of the noise would be sub-optimal since all pixels would have the same weight independently of their noise rms. Ignoring unequal weights would also bias the parameter estimates, since non-stationarity leads to a non-Gaussian histogram of the noise part, even for Gaussian noise. The solution we have adopted is to divide the observed maps into a limited number of zones such that in each zone the noise variance is approximately constant. We then compute histograms and the quantity in equation (17) for each of the zones. The resulting criterion to minimize is then

$$\Phi = \sum_q \phi_q, \quad (21)$$

with  $\phi_q$  computed from equation (17) for the noise variance in zone  $q$ .

#### 4.4. Goodness of fit

The quality of a particular parameter fit can be measured using Eq. (18) after rebinning the data such that  $n_i \gg 1$  while satisfying  $p_i \ll 1$ . If the model holds we have the following relations:

$$\langle \Phi \rangle \simeq \frac{1}{2}(N - n_\theta) + K, \quad (22)$$

where  $n_\theta$  is the total number of parameters we estimate, and  $K$  is the normalization term in (18); and

$$\text{Var}(\Phi) \simeq (N - n_\theta). \quad (23)$$

These relations can be used to test the compatibility of any given model with the data.

## 5. APPLICATION TO BLAST NUMBER COUNTS

We now discuss the estimation of BLAST number counts using the method described in the previous section. First, we discuss the data and specific processing steps carried out on the maps prior to performing the likelihood analysis.

### 5.1. Data preparation for $P(D)$ analysis

For source extraction from noisy data it is well known that one should use a matched filter on a well-sampled map. It has been shown that extraction of submillimeter galaxies at low S/N levels can be performed efficiently by using one of several variants of this technique – either thresholding on a beam-correlated map (e.g. Eales et al. 1999; Borys et al. 2003), or in the case of variable background, by using a Wiener filter (e.g. Perera et al. 2008) or its approximation via a Mexican-hat (e.g. Barnard et al. 2004; Chapin et al. 2008). This works because beam-fitting is mathematically identical to finding maxima in beam-correlated maps, provided that the noise is white and the sources are unresolved. The Wiener filter simply suppresses any additional large-scale correlated noise, corresponding to a negative ring in the spatial filter.

For  $P(D)$  analysis, the problem is very similar. In the low S/N regime (as in BGS-Wide), the histogram of pixel values will be dominated by noise, providing that pixels are small enough to fully sample the beam, which corresponds to  $10''$  pixels for BLAST. The histogram depends on the chosen pixel size, which is obviously not satisfactory because then one is led to either choose between or combine results obtained using different pixel sizes in order to learn about structure in the map. Essentially, in a noisy fully sampled map there is information about faint structure which is encoded as a correlation between adjacent pixel values and this information is ignored in  $P(D)$  analysis. However, after filtering a well-sampled map with the beam kernel, the noise contribution to the width of the histogram is reduced by a factor which is approximately the number of pixels per FWHM of the beam<sup>19</sup>, whereas the signal contribution is only reduced by approximately  $\sqrt{2}$ , at least for a Gaussian beam. It then seems clear that in the noise-dominated regime, it is better to cross-correlate the maps with the beam kernel before  $P(D)$  analysis. Even though the map itself is likely more confused after this process, the resulting histogram effectively contains information about sources contributing over roughly a beam area of neighboring pixels. We have verified that this improvement is realised in practice, the errors on number count parameters being reduced by a factor of about three at  $250 \mu\text{m}$  for the bright end fluxes, and by a larger factor at longer wavelengths and/or for fainter fluxes (after beam convolution of  $10''$  pixel maps).

In the opposite regime of source confusion dominating over detector and sampling noise, it may be a better approach to partially *deconvolve* the map. In the extreme limit of a noise free map, one would simply deconvolve to obtain  $\delta$ -functions and count the point source strengths. Probably the deconvolution criterion should

<sup>19</sup> Recall that the area of a Gaussian beam  $2\pi\sigma^2 \simeq 1.14 \text{FWHM}^2$ .

be that confusion noise becomes of order the instrumental noise. However we have not carried out the extensive simulations which would be required to test this hypothesis. A relatively good choice might be to apply a Wiener filter to the confused the map. Nevertheless, there would appear to be no generally applicable solution, since one filter might be optimal for the low flux sources, whereas some different filter might be better for high flux sources. In practice these filters will depend on the counts themselves (perhaps related to  $\Omega_b$  from equation (11, for example), so ultimately one might be forced to iterate to find the best solution.

We have chosen to filter the BGS-Deep+Wide maps simply with the beam kernels at the appropriate wavelengths, even if these are not strictly speaking the optimal filter for each map. We reiterate that this choice will not bias our results, it just means that our error bars are not optimal.

Figure 3 shows the histogram derived from the BGS-Deep and Wide map at  $250\mu\text{m}$  using  $10''$  pixels, before and after filtering with the beam kernel. The units of the two maps are Janskys per beam, such that if there was a source at a given location in the maps, a measure of its flux in Janskys could be read straight from the pixel at that location. The expected noise histograms, given the noise variance in each map, are also shown (also before and after filtering). From comparing these curves, we can anticipate a large improvement for  $P(D)$  analysis in using the filtered map with the beam kernel, as compared to using the raw  $10''$  pixel map (which is equivalent to filtering the map with a  $10''$  square filter), because the width of the histogram is significantly reduced. The histogram is dominated by noise in the unfiltered  $10''$  pixel map, and by confusion in the filtered map. For BGS-Wide the beam kernel is clearly a very good filter, since the map is dominated by noise even after filtering.

Because of the large range of noise variance across the BGS field, we have divided the maps into 8 zones such that in each zone the noise variance can be assumed to be constant, following the approach described in § 4.3. The boundaries were chosen so that variation of the variance in each zone has an rms of about  $\pm 10\%$ . Thus, the fluctuations do not significantly modify the Gaussian shape of the expected noise histograms. In the end, most of the constraint on the number count parameters comes from two zones only: the deepest, containing  $\sim 5\%$  of the total number of observed pixels; and a second zone, which covers most of BGS-Wide and contains  $\sim 80\%$  of the pixels. Figure 4 shows the variance map at  $250\mu\text{m}$  with our eight regions superimposed. We can clearly see the two main variance zones. The other selected zones are, for the most part, located at the transition between Deep and Wide. We could have excluded them from our analysis with little effect on the parameter constraints, but there is no reason not to include this additional information, provided these regions are treated correctly.

The variance in the noise per pixel is computed in the map-making procedure by propagating the information from estimates of the timestream noise power spectra (see Patanchon et al. 2008 for details). Some approximations are made in the calculation, in particular, we implicitly assume that the residual noise in the final map is white. However, we know that map-making is not 100% successful in removing large scale noise in these data,

partly due to the low cross-linking angle of the scans. Therefore, even after high pass filtering the map, a small fraction of correlated noise is expected to remain. It is important to notice that residual large scale noise simply increases the width of the expected noise histogram, but does not change its Gaussian shape, assuming the input noise was Gaussian. In order to minimize potential biases in the number count parameters which might arise from underestimating the noise variance in the map, we choose to estimate the noise variance in every zone except the deepest one as additional free parameters. We justify the exception of the deepest zone below. This approach should be conservative, and in the end it has a very low impact on parameter estimation errors because the faint end counts, which are mostly degenerate with noise in the noisier regions, are mainly measured in the deepest region. Consequently, noise variances in the other zones are very well determined through the  $P(D)$  analysis and fixing those would not bring significant additional constraints on the counts. At the faint end of the counts, since confusion dominates over measurement noise in the deepest region, errors of 10% in the noise variance (which is larger than we expect) would bias the estimated counts by only a fraction of  $1\sigma$ . We can confidently fix the noise variance parameter for the deep part to the predicted value without risk of biasing count parameters. We have found that the noise variance measured by  $P(D)$  in the wide zone is about 5% larger than the variance measured in the pre-processing. Differences are larger in the zones located at the transition between BGS-Deep and BGS-Wide, but this is expected considering the potential sources of additional systematics in regions coincident with scanning accelerations.

We have verified the statistics of noise using jack-knife maps which were made by computing the difference between two independent maps from the same region observed at different period during the flight. We did not find any evidence for departures from Gaussian instrumental noise when examining the histogram of the difference map.

To build the histograms of data which are used for the fit, we use a very fine binning in flux density ( $< 1\text{ mJy beam}^{-1}$ ) such that variations of the PDF within bins is completely negligible. For such small bins the results are independent of the bin size. As a result, in practice a large fraction of high flux bins receive either 0 or 1 hit.

## 5.2. Estimated number counts

$P(D)$  analysis is carried out by minimizing the negative-log-likelihood in equation (17). We first attempt to fit a single power-law model for the number counts:  $dN/dS = N_0 \times (S/S_0)^\beta$ . Best fit amplitudes and power-law indices for each of BLAST's three wavelengths are given in Table 1.

We find that the best fit single power-laws are very steep, the index  $\beta$  being  $-3.0$  at  $250\mu\text{m}$  and  $-3.1$  at  $350$  and  $500\mu\text{m}$ . The strong departure from Euclidean number counts ( $\beta = -2.5$ ) is an indication of strong evolution in the submillimeter galaxy population. See Pascale et al. (2009) and Marsden et al. (2009) for quantitative measurements of these effects made via stacking. The steepening of the counts with wavelength suggests a significant contribution from high redshift galaxies to



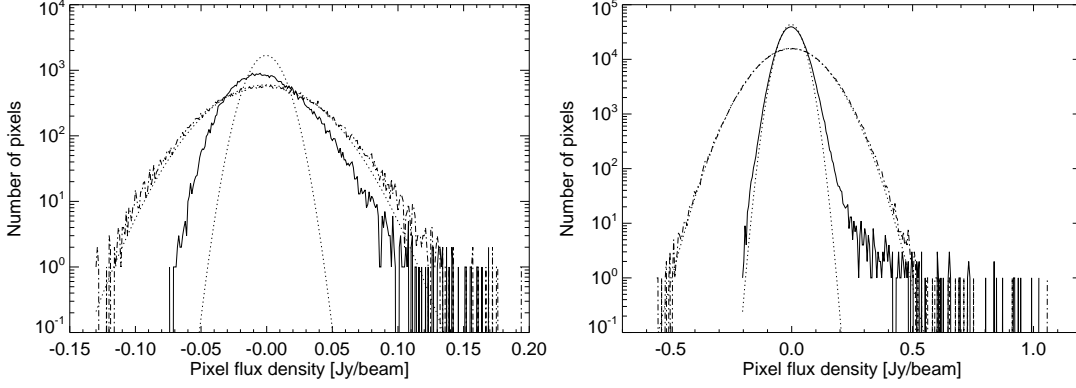


FIG. 3.— Histograms of the BGS-Deep map (left panel) and BGS-Wide map (right panel) at  $250\,\mu\text{m}$ , before and after cross-correlation with the beam kernel (dot-dashed and solid curves, respectively). The original map is computed with  $10''$  pixels, which is slightly less than one third of the pixel size, and the units are Jansky per resolution element in each map. Dotted curves show the expected histograms for noise only (both filtered and unfiltered). The comparison shows that filtering the maps with the beam is a much better choice than using the raw  $10''$  pixel map (even in the deep part where the signal to noise is larger), in the sense that the difference between the measured histogram and the noise variance is enhanced. This is because signal from sources is less affected by filtering than noise, which has power at higher frequency (see text).

TABLE 1  
BEST FIT POWER-LAW NUMBER COUNTS

	$250\,\mu\text{m}$	$350\,\mu\text{m}$	$500\,\mu\text{m}$
$\beta$	$-3.005 \pm 0.022$	$-3.119 \pm 0.024$	$-3.101 \pm 0.024$
$S_0$ (mJy)	7.5	2.2	1.8
$\log N_0$ [ $\text{deg}^{-2}\,\text{Jy}^{-1}$ ]	$6.036 \pm 0.009$	$7.383 \pm 0.012$	$7.269 \pm 0.015$
$S_{\min}$ (mJy)	0.1	0.05	0.025
$S_{\max}$ (mJy)	1500	550	250

NOTE. — Fitted models of differential number counts:  $dN/dS = N_0 \times (S/S_0)^\beta$  for the three wavelength. The log of the amplitude  $N_0$  and the index  $\beta$  are both estimated. The reference flux density  $S_0$  is chosen for each wavelength such that errors on the two parameters are nearly decorrelated. We have limited the differential counts between  $S_{\min}$  and  $S_{\max}$ , which are given in the last 2 rows. The high flux limit  $S_{\max}$  is set to be slightly larger than the brightest source observed at each wavelength. The value of  $S_{\min}$  is somewhat arbitrary; we selected a value which is low enough so that if we divide it by a factor of 2 the count slope does not change significantly.

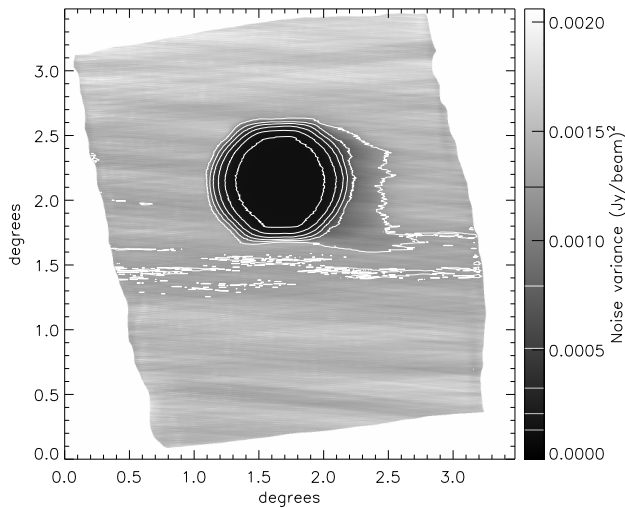


FIG. 4.— Variance map at  $250\,\mu\text{m}$ . Contours delimit the different variance zones, except the higher variance one which concern a small fraction of pixel spread over the top of the map.

the confused signal in the maps. However, these results are somewhat sensitive to the faint end flux cut imposed

in the model, due to the steep slope of the counts.

The need for a break in the slope towards fainter fluxes, so as not to overproduce the total cosmic infrared background, shows that the single power-law model is unrealistic. Moreover, it appears that such a simple model is not a very good fit to the data, especially at  $250\,\mu\text{m}$ , as we will discuss later. Measurement of a break to a flat slope at faint fluxes would indicate that the BLAST maps are nearly deep enough to capture the full intensity of the CIB, and would presage definitive results from Herschel. Since one would like to be able to constrain the number counts over different intervals of source flux one is led naturally to consider more realistic models. We have chosen to fit power-laws for differential number counts within predefined flux density bins, as described in § 3.3. A number of 6 distinct power-laws are estimated (a total of 7 free parameters) for the differential number counts at  $250\,\mu\text{m}$ , and 5 power-laws (6 parameters) at each of  $350$  and  $500\,\mu\text{m}$ . The last and first power laws are tied to the first and last nodes, respectively. Number counts are set to zero below the first, and above the last nodes (they provide limits for the computation of the PDFs). The choice of flux density for these extreme nodes is set by requiring them to be very far from typical values constrained by BLAST (e.g., the extreme nodes are set to

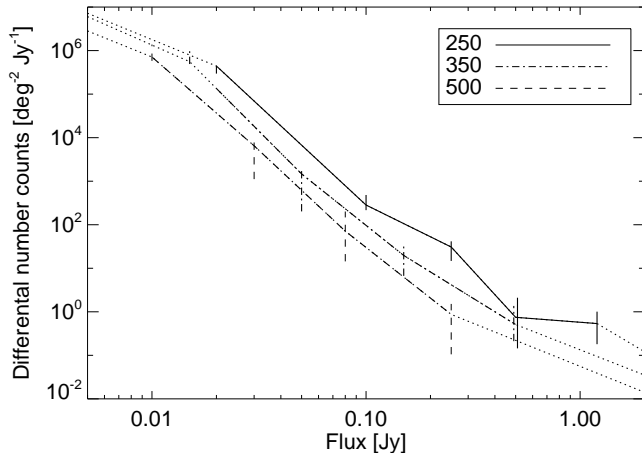


FIG. 5.— Best fit differential number counts for the three BLAST wavelengths. Quoted error bars are derived from the marginal distribution for each parameter; because of non-Gaussian behavior of the likelihood around its maximum, the best fit model is not necessarily centered on the errors bars. The first and last power laws (at the faint and bright ends, shown by dotted lines) are  $3\sigma$  upper limits (corresponding to 99.9% confidence regions for a 1-tailed Gaussian). There appears to be a shallower slope at both ends.

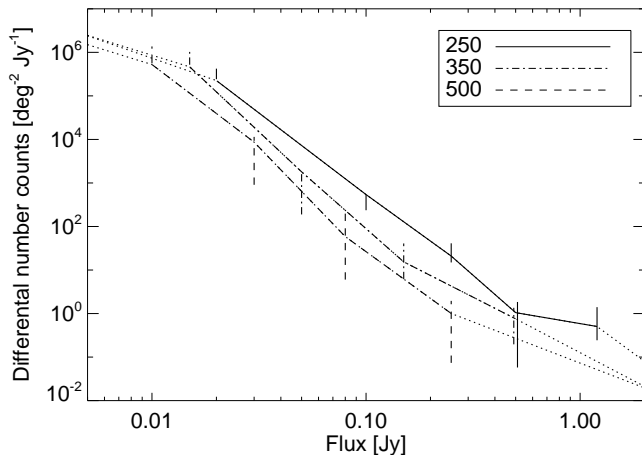


FIG. 6.— Best fit differential number counts including FIRAS background priors. Compare with Figure 5 and see § 5.4 for details.

$10^{-4}$  Jy and 10 Jy at  $250\mu\text{m}$ ), such that results are independent of our particular choice. Best fit number counts for the three wavelengths are displayed in Figure 5. The errors bars shown in the figure are computed from the 68% confidence intervals on the marginalized distributions of each parameter separately, the marginal distributions being estimated by sampling the likelihood with MCMCMH. Median values of each parameter derived from marginal distributions and 68% confidence intervals are given in Table 2. These are not exactly the parameters of the best fit model, due to non-Gaussian likelihoods around the maximum. Pearson correlation matrices for the parameters are given in Tables 4–6.

There appears to be a change towards shallower slopes at the faint ends of the counts at all three wavelengths, and also at the bright end at  $250\mu\text{m}$ . This bright end behaviour is consistent with the expectation that we are entering the Euclidean regime for  $\sim$  Jy sources. At all 3

wavelengths the counts are much steeper than Euclidean over most of the range of flux densities probed. The slope of the counts is close to  $-3.7$  at  $250\mu\text{m}$  over the flux density range  $0.02$ – $0.5$  Jy, and  $-4.5$  for the two longer BLAST wavelengths in approximately the same range. This is not compatible with the slope values fitted assuming single power laws. The break in the slope observed at the faint end is consistent with the requirement that the background not be overproduced. Since the intensity made by the counts is  $I = \int S \cdot (dN/dS) dS$  then we must have  $\beta > -2$  as  $S \rightarrow 0$  in order to have convergence. This is not imposed in our method since the mean value of the probability distribution is set to 0, so we could have found un-physical solutions of  $\beta < -2$ . Figure 6 shows that there is some improvement in the faint end slope constraint, shown with a dotted line, when we include a prior on the total background intensity. In addition, as we discuss in § 5.4, imposing this prior also reduces parameter degeneracies.

The gain in the quality of fit going from the single to multi-power-law model can be evaluated by measuring  $\Delta\Phi$ , which is the difference of the minimized quantity for the two models. Since the single power-law model is contained within the set of multi-power-law models, we expect  $\Delta\Phi/2 \approx 1$  for each degree of freedom removed. We found that  $\Delta\Phi/2 = 15.5, 8.7$ , and  $8$  at  $250, 350$ , and  $500\mu\text{m}$ , respectively, while the difference in the number of fit parameters is 5 at  $250$ , and 4 at  $350$  and  $500$ . The multi-power-law model is therefore a significantly better representation of the data. We have also checked that adding more number count parameters (by dividing the counts into more flux nodes) does not significantly improve the fit. We thus conclude that the BGS data can constrain  $\sim 6$  parameters.

We compare the predicted histograms (i.e., rescaled PDFs) of the best fit multi-power-law model, with the actual histograms of the maps in Figure 7. We separately plot the histograms of the deep and wide zones and ignore the others here, which give only weak additional constraints on the parameters. One can see that there is a very good match of the model to the data, considering that pixels of the maps are correlated on the beam scale, i.e., for about 3.5, 4.5, and 6 pixels of  $10''$  size at  $250, 350, 500\mu\text{m}$ , respectively. The apparent discrepancy in the histograms of the deep section of the map at fluxes around  $0.1\text{ Jy beam}^{-1}$  at  $250\mu\text{m}$  (around  $0.05\text{ Jy beam}^{-1}$  at  $500\mu\text{m}$ ) is in fact not very significant, because correlations of pixels in the map induce correlations in the histogram bins. However, some of the difference at the bright end of the deep counts may be real. On average, a significant fraction of the pixel flux at around  $0.2\text{ Jy beam}^{-1}$  (say, at  $250\mu\text{m}$ ) comes from very bright sources which are observed at the edge of the beam ( $250\mu\text{m}$  beam also has significant side lobes, see Truch et al. (2009); they are taken into account in this analysis), and it appears that the measured density of such sources in the deep region is a bit lower than the density observed in the wide region. This explains why at the bright end, the measured histograms of the deep sections are systematically lower than the prediction from the best fit model, even at moderate fluxes. This is partly explained through the historical choice of this region (initially the *Chandra* Deep Field South) to be

TABLE 2  
BEST FIT DIFFERENTIAL NUMBER COUNTS

250 $\mu\text{m}$			350 $\mu\text{m}$			500 $\mu\text{m}$		
Node (Jy)	Best fit $\log[\text{deg}^{-2} \text{Jy}^{-1}]$	Marginal	Node (Jy)	Best fit $\log[\text{deg}^{-2} \text{Jy}^{-1}]$	Marginal	Node (Jy)	Best fit $\log[\text{deg}^{-2} \text{Jy}^{-1}]$	Marginal
$1.0 \times 10^{-4}$	3.64	$< 10.28 (3\sigma)$	$5.0 \times 10^{-5}$	5.65	$< 11.12 (3\sigma)$	$2.5 \times 10^{-5}$	7.47	$< 11.03 (3\sigma)$
0.02	5.65	$5.58^{+0.07}_{-0.11}$	0.015	5.75	$5.88^{+0.14}_{-0.19}$	0.01	5.85	$5.97^{+0.17}_{-0.21}$
0.1	2.45	$2.51^{+0.17}_{-0.18}$	0.05	3.17	$2.88^{+0.39}_{-0.57}$	0.03	3.81	$3.63^{+0.36}_{-0.58}$
0.25	1.49	$1.41^{+0.20}_{-0.24}$	0.15	1.29	$1.26^{+0.32}_{-0.43}$	0.08	1.85	$1.90^{+0.40}_{-0.75}$
0.5	-0.13	$-0.10^{+0.43}_{-0.74}$	0.5	-0.29	$-0.23^{+0.36}_{-0.45}$	0.25	-0.06	$-0.35^{+0.53}_{-0.62}$
1.2	-0.27	$-0.37^{+0.38}_{-0.36}$	5	-6.80	$< -2.19 (3\sigma)$	2.5	-12.56	$< -2.27 (3\sigma)$
10	-11.77	$< -3.23 (3\sigma)$						

NOTE. — Differential number counts are parametrized by the log of the amplitude at fixed flux density nodes, and filled with connected power-laws. Best fit parameters are given for the three wavelengths, as well as median values of the marginal probability distribution for each parameter. Quoted uncertainties are 68% confidence intervals (except for the first parameters for which we give  $3\sigma$  upper limits, corresponding to 99.9% confidence), derived from the marginal distribution for each parameter. Errors on parameters are highly correlated (see Tables 4–6 for Pearson correlation coefficients).

TABLE 3  
BEST FIT DIFFERENTIAL NUMBER COUNTS WITH BACKGROUND CONSTRAINT

250 $\mu\text{m}$			350 $\mu\text{m}$			500 $\mu\text{m}$		
Node (Jy)	Best fit $\log[\text{deg}^{-2} \text{Jy}^{-1}]$	Marginal	Node (Jy)	Best fit $\log[\text{deg}^{-2} \text{Jy}^{-1}]$	Marginal	Node (Jy)	Best fit $\log[\text{deg}^{-2} \text{Jy}^{-1}]$	Marginal
$1.0 \times 10^{-4}$	8.44	$< 9.28 (3\sigma)$	$5.0 \times 10^{-5}$	8.32	$< 9.42 (3\sigma)$	$2.5 \times 10^{-5}$	8.66	$< 9.67 (3\sigma)$
0.02	5.35	$5.49^{+0.13}_{-0.11}$	0.015	5.67	$5.88^{+0.13}_{-0.17}$	0.01	5.72	$5.95^{+0.18}_{-0.20}$
0.1	2.73	$2.57^{+0.16}_{-0.19}$	0.05	3.26	$2.85^{+0.39}_{-0.57}$	0.03	3.94	$3.62^{+0.44}_{-0.66}$
0.25	1.32	$1.41^{+0.20}_{-0.24}$	0.15	1.19	$1.28^{+0.32}_{-0.49}$	0.08	1.77	$1.87^{+0.52}_{-1.08}$
0.5	-0.02	$-0.22^{+0.49}_{-1.01}$	0.5	-0.12	$-0.24^{+0.38}_{-0.46}$	0.25	0.00	$-0.32^{+0.61}_{-0.81}$
1.2	-0.30	$-0.22^{+0.37}_{-0.39}$	5	-10.90	$< -2.46 (3\sigma)$	2.5	-16.01	$< -1.75 (3\sigma)$
10	-21.20	$< -3.33 (3\sigma)$						

NOTE. — Same as Table 2, but using background constraints coming from using the FIRAS measurement as a prior in the  $P(D)$  analysis. Some of the error bars increase a little after adding the FIRAS constraint. This is because some parameters are slightly lowered when we add the prior and the corresponding amplitudes have a larger probability of being very close to zero.

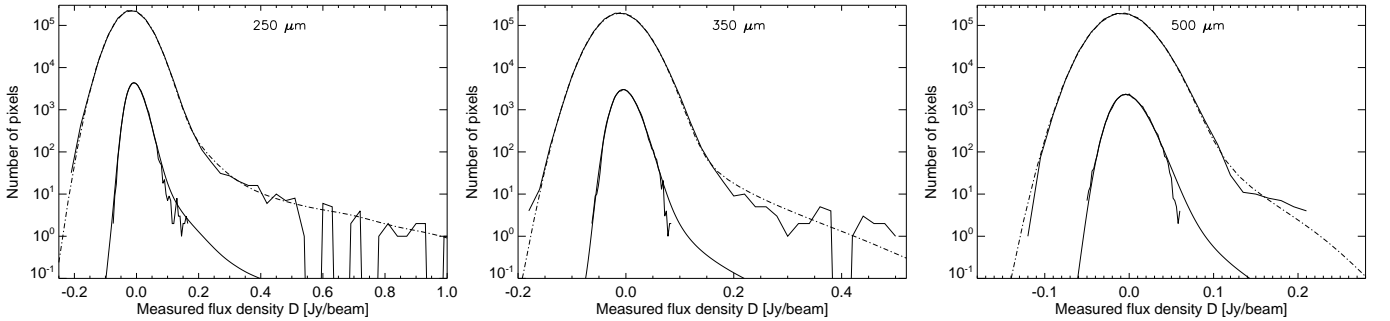


FIG. 7.— Histogram of pixel values for the deep and wide zones (which correspond closely with BGS-Deep and BGS-Wide) compared with prediction from the best fit model of the differential counts (dot-dashed line for deep and solid line for wide). The bins in flux density are chosen to be different for the deep and wide histograms for clarity, and are both much larger than the binning used for parameter fitting. This figure shows the very good fit of the model to the data at all three wavelengths. The apparent discrepancy at the bright end for the histograms of the deep part is not very significant, because of the large correlations of values between bins in the histograms. We can see that the deep region, which is confusion limited (the contribution of the noise to the histogram is smaller than the source confusion contribution), contains almost all the information on faint sources, which are within the noise regime of the wide histogram. At the bright end, the Wide part carries almost all the information about sources above 0.2 Jy at 250  $\mu\text{m}$ , and 0.1 Jy at 350 and 500  $\mu\text{m}$ , showing the importance of sky coverage.

devoid of bright sources (although at other wavelengths and over a smaller field, making the strength of any bias hard to assess).

### 5.3. Degeneracies

We find that the errors on the number count parameters are highly correlated, and the likelihood around the maximum has a very non-Gaussian behavior for some parameters. The correlation is negative for two adjacent nodes in the counts. This is expected, since sources at a

TABLE 4  
PEARSON CORRELATION MATRIX FOR THE PARAMETRIZED  $dN/dS$   
MODEL AT  $250\ \mu\text{m}$ .

Node	$10^{-4}$	0.02	0.1	0.25	0.5	1.2	10
$10^{-4}$	1.00	-0.85	0.44	-0.19	0.08	-0.06	-0.04
0.02	-0.89	1.00	-0.77	0.42	-0.17	0.10	0.03
0.1	0.55	-0.80	1.00	-0.67	0.28	-0.17	0.03
0.25	-0.25	0.43	-0.67	1.00	-0.60	0.37	-0.07
0.5	0.04	-0.10	0.21	-0.54	1.00	-0.72	0.16
1.2	-0.05	0.06	-0.12	0.35	-0.73	1.00	-0.37
10	0.02	-0.03	0.07	-0.16	0.21	-0.39	1.00

NOTE. — Coefficients are computed for BLAST only (upper triangular matrix) and BLAST + FIRAS background constraints (lower triangular matrix) following  $C_{ij} = \sum_r p_i p_j / \sqrt{\sum_r p_i^2 \sum_r p_j^2}$ , where  $p_i$  and  $p_j$  are parameter number  $i$  and  $j$ , and  $r$  is the realization number. Node flux units are Jansky.

TABLE 5  
PEARSON CORRELATION MATRIX FOR THE PARAMETRIZED  $dN/dS$   
MODEL AT  $350\ \mu\text{m}$ .

Node [Jy]	$5 \times 10^{-5}$	0.015	0.05	0.15	0.5	5
$5 \times 10^{-5}$	1.00	-0.88	0.51	-0.17	0.11	-0.04
0.015	-0.85	1.00	-0.75	0.33	-0.20	0.03
0.05	0.43	-0.78	1.00	-0.51	0.32	-0.03
0.15	-0.16	0.39	-0.52	1.00	-0.70	0.10
0.5	0.06	-0.23	0.35	-0.71	1.00	-0.25
5	0.02	0.02	-0.05	0.20	-0.28	1.00

NOTE. — Coefficients are computed for BLAST only (upper triangular matrix) and BLAST + FIRAS background constraints (lower triangular matrix).

TABLE 6  
PEARSON CORRELATION MATRIX FOR THE PARAMETRIZED  $dN/dS$   
MODEL AT  $500\ \mu\text{m}$ .

Node [Jy]	0.000025	0.01	0.03	0.08	0.25	2.5
0.000025	1.00	-0.82	0.52	-0.34	0.14	-0.03
0.01	-0.71	1.00	-0.72	0.53	-0.25	0.02
0.03	0.32	-0.82	1.00	-0.69	0.39	-0.03
0.08	-0.15	0.61	-0.70	1.00	-0.59	0.03
0.25	0.03	-0.33	0.49	0.63	1.00	-0.12
2.5	-0.01	-0.01	0.02	0.02	-0.07	1.00

NOTE. — Coefficients are computed for BLAST only (upper triangular matrix) and BLAST + FIRAS background constraints (lower triangular matrix).

given flux contribute to a large range of pixel fluxes in the map, due to confusion (as illustrated by Figure 1 showing how the histogram is modified after removing the contribution of sources of a given flux), and hence shifting some sources out of one flux bin and into the next will lead to two histograms with approximately the same shape. This anticorrelation is stronger for lower flux density nodes. This is again completely understood – faint sources produce a nearly Gaussian histogram, with no particular structure allowing us to distinguish between the number of sources and their flux.

The degree of correlation is evaluated using the Pearson correlation matrix, with results given in Tables 4–6. However, some precaution should be taken in using these numbers because of the locally non-Gaussian likelihood around its maximum. Some error bars are significantly asymmetric, as seen in Figure 5, and more elongated on the lower side. This is due to the fact that number counts

can be zero with a probability which is not entirely negligible in some flux bins in which case the parameter values, which are the logarithm of amplitudes, can take very negative values. We have set quite low thresholds for the faintest node to prevent parameters taking values which are too low, based on the physical assumption that number counts should be described by a relatively smooth function. The lower errors for some parameters are slightly dependent on these thresholds. This is a complication introduced by the choice of parametrizing counts with the log of amplitudes, but this parametrization seems justified considering the power-law nature of counts.

Parameter correlations can be seen more explicitly in Figure 8, which shows two-dimensional likelihood contours for pairs of parameters at  $250\ \mu\text{m}$ . One can see that none of the contours are well described by ellipses.

The degeneracies between parameters are such that number counts can be estimated only in a very limited number of bins (of the order of 6 for BLAST). The resolution limit of the counts strongly increases with the resolution of the maps, since improved resolution leads to a more direct relationship between the probability distribution and the number counts. The SPIRE instrument on *Herschel*, with twice the resolution of BLAST, should allow significantly finer binning of the counts and should greatly improve statistics because of dramatically extended coverage of the sky.

#### 5.4. Including constraints from FIRAS

For the three BLAST wavelengths, the lowest flux node can be extremely low without limit and still give a good fit. In other words the BLAST data are compatible with a model predicting no sources in the first bin. Nevertheless BLAST shows without ambiguity that there is a break towards the faint end for all three wavelengths. The number of these fainter sources on the sky has a stronger impact on the total intensity of the background radiation, which is not directly measurable by BLAST, than on the width of its distribution. It appears that some of the models which are compatible with BLAST histograms produce a CIB which is inconsistent with FIRAS measurements (see Puget et al. 1996 and Fixsen et al. 1998) at these wavelengths.

We have used FIRAS constraints published in Fixsen et al. (1998) as a prior in the  $P(D)$  analysis in order to select against models which have an unphysically small abundance of faint sources. Even though the FIRAS measurements have quite large uncertainties, the additional constraint is helpful in breaking this degeneracy. BLAST number counts including the FIRAS constraints are shown in Table 3 and in Figure 6, with the Pearson correlation matrix given in the lower triangular parts of Tables 4–6. Estimation of the number counts is improved at the faint end after adding the FIRAS constraint. The break in the counts at the faint end is also more clearly detected here than in the case without priors. As an example two-dimensional contours including FIRAS priors are shown for the first two parameters at  $250\ \mu\text{m}$  in Figure 8 (top-right panel).

## 6. DISCUSSION

### 6.1. Comparison with other data

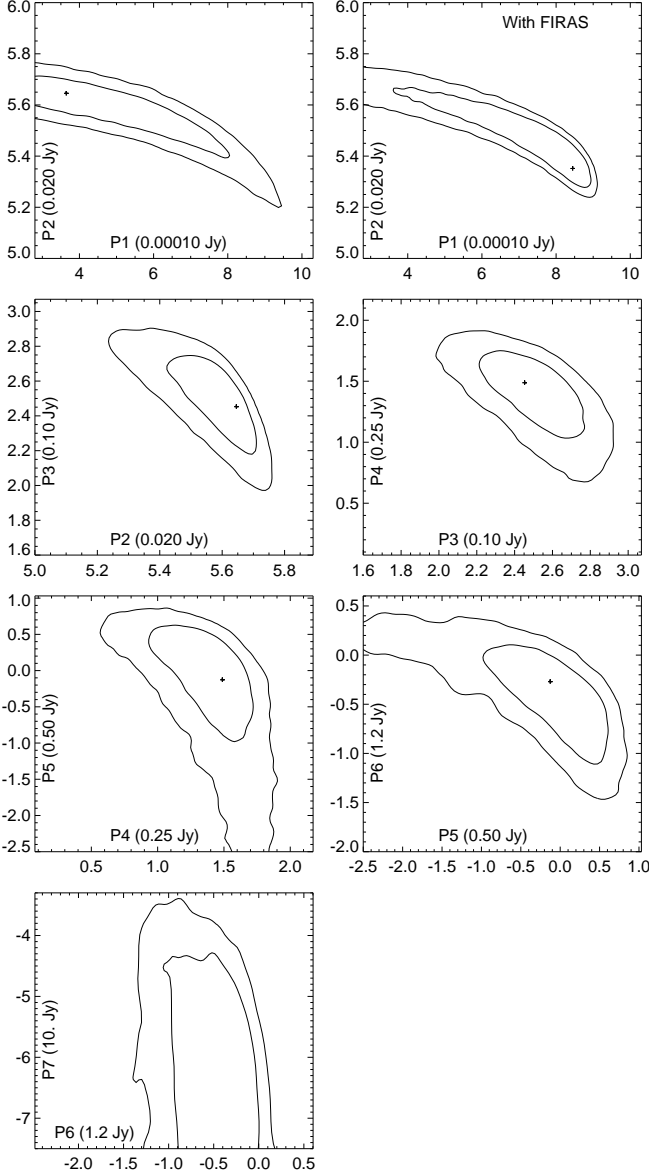


FIG. 8.— Likelihood contours for pairs of parameters associated with adjacent nodes at  $250\ \mu\text{m}$ . The two curves in each panel represent 68% and 95% intervals estimated from sampling the likelihood with MCMCMH. Parameter units for each graph are  $\log[\text{deg}^{-2}\ \text{Jy}^{-1}]$ . All panels are for  $P(D)$  analysis using BLAST data only, except for the second panel (top right side), which shows the likelihood contours for the first two parameters (i.e., the faint end nodes) after adding FIRAS background constraints. Crosses indicate best fit parameter values.  $P(D)$  analysis provides only upper limits for number counts at the first and last nodes. The amplitude of the counts at  $0.5\ \text{Jy}$  can be zero with a low but not completely negligible probability.

At  $250\ \mu\text{m}$  BLAST has provided the only existing images of the sky, and hence the counts estimates are unique. However, it is possible (although challenging) to obtain data from the best ground-based facilities operating in the  $350\ \mu\text{m}$  and  $450\ \mu\text{m}$  atmospheric windows. Several studies have been published using SCUBA; Smail et al. (2002); Borys et al. (2003); Knudsen et al. (2006) or SHARC; Khan et al. (2007); Coppin et al. (2008). These counts estimates are based on a few to a handful of sources, and both calibration and reliability are issues for interpreting the data. By flying above the

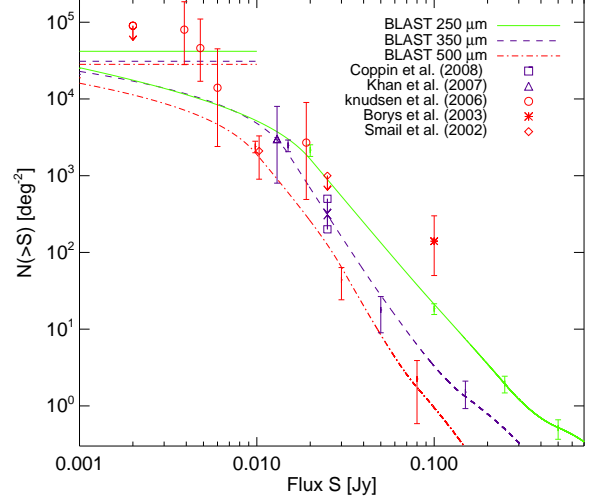


FIG. 9.— Best fit cumulative (or integral) BLAST counts, compared with published estimates using ground-based facilities at  $350\ \mu\text{m}$  and  $450\ \mu\text{m}$ . The three curves represent the BLAST cumulative counts at the three wavelength ( $250\ \mu\text{m}$  is in green  $350\ \mu\text{m}$  in blue, and  $500\ \mu\text{m}$  in red) derived by integrating the best fit multi-power-law models including FIRAS constraints. Interval of 68% confidence (which appear without central dot in Figure) are estimated at each flux node that we have defined in our differential count model, by measuring the dispersion of the likelihood sampling by MCMCMH. Other data at  $350\ \mu\text{m}$  and  $500\ \mu\text{m}$  are shown in blue and red, respectively. Best fit models from BLAST are not necessarily centered on error bars due to significant departure of the likelihood from Gaussian. The lines indicate upper limits of cumulative counts at the fainter nodes of  $10^{-4}\ \text{Jy}$  at  $250\ \mu\text{m}$ ,  $5 \times 10^{-5}\ \text{Jy}$  at  $350\ \mu\text{m}$  and  $2.5 \times 10^{-5}\ \text{Jy}$  at  $500\ \mu\text{m}$ . Upper and lower limits from other experiments are  $1\sigma$  limits. No waveband correction has been applied to the  $450\ \mu\text{m}$  counts for the comparison with BLAST counts; those measurements should in principle lie somewhere between BLAST  $350$  and  $500\ \mu\text{m}$  counts

bulk of the atmosphere, BLAST was able to increase the number of detections (or overall statistics on the counts) at these wavelengths by about 2 orders of magnitude.

BLAST data are sufficient to allow us to determine *differential* counts, whereas all published estimates at similar wavelengths have been cumulative counts, i.e.,  $N(>S)$ . In Figure 9 we compare our best fit estimate for the cumulative counts with the published estimates at  $350\ \mu\text{m}$  and  $450\ \mu\text{m}$ . Note that there is an additional calibration uncertainty when comparing with other experiments (as well as issues of different waveband filter profiles). BLAST cumulative counts shown in Figure 9 are computed by integrating the best fit differential counts, and errorbars are estimated from the dispersion of count amplitudes at each flux node.

One can see that BLAST provides an accurate measurement of the counts over a wide range of flux densities. This is due to an unprecedented signal-to-noise ratio and sky coverage delivered at these wavelengths.

## 6.2. Comparison with models

We have plotted BLAST differential source counts obtained with a constraint from the total intensity of the CIB, which are listed in Table 3 in Figure 10. The curves in the figure are the models of Lagache et al. (2004), obtained from their web page<sup>20</sup>, dated 5 Aug. 2008). The models in this regime are largely the sum of two compo-

<sup>20</sup> <http://www.ias.u-psud.fr/irgalaxies/Model/#SourceCounts>

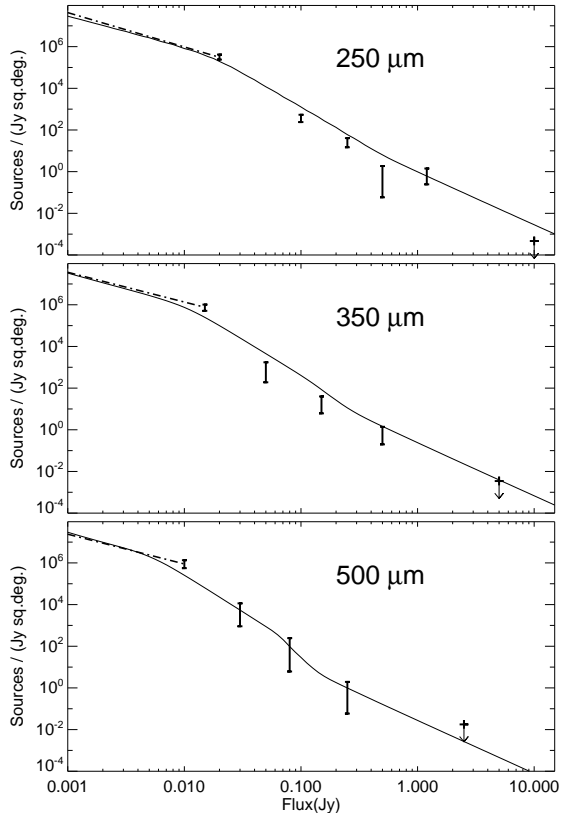


FIG. 10.— The BLAST differential source counts in Table 3 at all three wavelengths are compared to the models of Lagache et al. (2004). The arrows at the right in each panel denote 99.9% upper limits from the highest flux density nodes listed in Table 3. The dashed lines at the left connect the lowest node plotted to the 99.9% confidence upper limit for an additional node at approximately 100  $\mu$ Jy, also listed in Table 3. The overall agreement is quite striking. However, the model predicts more sources at 250 and 350  $\mu$ m than are observed and at all wavelengths the counts fall more steeply with flux than the model predicts.

nents, starburst and quiescent galaxies, with starbursts dominating in the middle of the figure and quiescent galaxies forming the bulk of the flatter tail at high flux densities. The overall agreement is striking given the precision of the data, especially noting that this is the first data-set available at these wavelengths and the model has not been tuned to fit these new data. However, the model does overpredict (by a factor  $\sim 10$ ) the number of sources with flux densities around 0.1–0.2 Jy at 250 and 350  $\mu$ m, and at all three wavelengths the measured slope is steeper than predicted by about half a unit.

### 6.3. Comparison with other methods

Standard techniques to estimate number counts are based on extracting sources by finding peaks in a beam-correlated map. The measured flux density of sources must be corrected for biases like flux-boosting caused by applying a S/N threshold on noisy data with steeply falling counts, as well as boosting due to confusion with fainter sources. Derived number counts must also be corrected for incompleteness and false identifications. In any highly confused maps as for BLAST, these biases are large and strongly dependent on the underlying counts. So, although it possible to account for some of the ef-

fects (e.g. Coppin et al. 2005; Austermann et al. 2009b), in the end one has to carry out extensive simulations, which effectively reproduces the forward-modelling of the pixel histogram which we describe in this paper. Moreover, counting objects above some rms level does not use all of the information in the map.

Figure 11 shows the number counts estimated in BLAST maps by counting objects but *without* applying any bias correction, and compares it with counts estimated via the  $P(D)$  analysis. One can see that biases are huge and even bigger than the counts themselves at flux densities lower than about 0.1–0.2 Jy at all three wavelengths.

One could imagine an iterative approach for which the bias factor correction would be derived from the debiased number counts, but one would end up approaching the full  $P(D)$  analysis. The method presented in this paper efficiently provides unbiased estimates of the counts over the full range in flux density (note in Figure 11 the good match of the counts with results from simulation using the best fit model). It is therefore highly recommended for confusion limited observations or for multi-tier surveys where some of the layers suffer strong confusion. Nevertheless, it may be that direct source estimation methods are a little more efficient for the very brightest sources, for which the probability of overlap is negligible. That is because this makes complete use of information from all pixels near the peaks. In practice this mild advantage for bright objects is probably of limited use, since for model fitting one needs a single approach which spans the full range of source brightnesses. On the other hand source extraction and recipes to correct for biases are still needed for constructing catalogues and matching to other wavebands. The point is that it is the pixel information and not the source catalogue which should be used to estimate the counts.

### 6.4. Clustering of sources

In the analysis presented in this paper, we have assumed that galaxies are randomly and independently distributed over the sky. Nevertheless, we know that all galaxies are clustered, and in fact significant correlations have been found in the background of the BLAST maps (Viero et al. 2009), which are probably due to clustering on scales larger than the BLAST beam.

The way that the probability distribution is modified depends strongly on the angular scale being considered. Clustering on scales much larger than the beam will make the  $P(D)$  distribution wider overall. On the other hand, clustering around the beamsizes (and smaller) will distort the distribution in a way which depends much more on details of the clustering model.

The effects can be computed for a given number counts model, provided that all the  $n$ -point statistics of the source distribution are known. Barcons (1992) computed this for specific toy models of clustering, while Toffolatti et al. (1998) focussed on modelling of the 3-dimensional clustering of the sources. Takeuchi & Ishii (2004) describe how to estimate the effects on the moments of the  $P(D)$  distribution by performing appropriate integrals over the angular 2-point correlation function  $w(\theta)$ , as well as the higher  $n$ -point correlations. They show that for realistic source clustering the effects of  $w(\theta)$  dominate over those of higher-order cor-

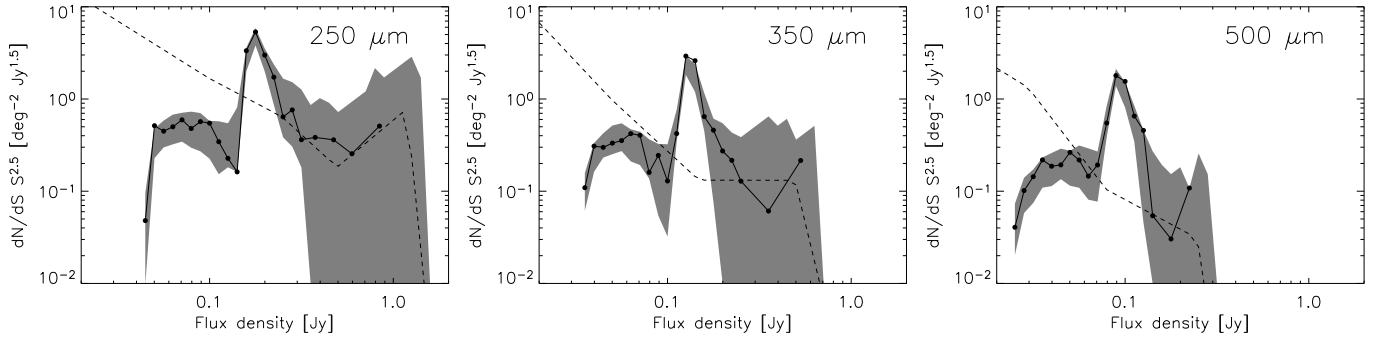


FIG. 11.— Comparison of Euclidean normalized differential counts with source catalogues at the three BLAST wavelengths. The dashed curves are best fit differential counts from the  $P(D)$  analysis including FIRAS constraints. The solid curves are differential counts estimated by extracting  $4\text{-}\sigma$  sources from the BLAST maps and without applying any bias correction. The shaded region gives 95% intervals for simulated  $4\text{-}\sigma$  catalogue counts distribution using multiple realizations of the BLAST maps. These shaded regions show what we *should* measure in the  $4\text{-}\sigma$  catalogues if the dashed line is the correct underlying counts model. The negative bias at low flux densities is due to incompleteness and the ‘spike’ at around 0.15 Jy at  $250\text{ }\mu\text{m}$  is due to spurious detections and Eddington bias in the BGS-Wide region. The excellent agreement between the catalogues estimated in BLAST maps (points and solid lines) and simulations (shaded regions) provides a satisfactory cross-check of our  $P(D)$  analysis approach. Using this method we recover counts which are consistent with the dashed lines.

relations, and lead to  $\sim 10\%$  changes in the width of the  $P(D)$  histograms, together with a somewhat more extended tail. The reason that the impact of clustering is not larger is because most of the effect comes from sources which are considerably fainter than the confusion limit. There are two consequences of this: these faint sources have a relatively shallow number counts slope; and the faintest sources are less strongly clustered than the brighter ones. Simple scaling of the calculations of Takeuchi & Ishii (2004) suggest that the effects will be no larger for BLAST than for the other surveys which they simulate.

We have carried out a determination of the clustering of BLAST sources in Viero et al. (2009), and fit this to models. We show in Appendix A how to take a model for  $P(k)$ , derived from  $w(\theta)$ , and estimate the effect of clustering on the  $P(D)$  distribution. In particular the effect on the width of the distribution is relatively easy to estimate, under a set of fairly reasonable assumptions. We find that the width of the distribution is increased by 13%, 14% and 20% at  $250$ ,  $350$  and  $500\text{ }\mu\text{m}$ , respectively. After re-convolving the map with the beam kernel, the effect of clustering on the width of the distribution becomes more important since the clustering signal is large scale, and hence the Poisson distribution get more reduced by the convolution. In that case, we find that the width is increased by 28%, 25% and 30%. These values are low enough compared with the uncertainties that we are justified in neglecting the effects of clustering on the counts; in particular, it seems that the effect is at most of the order of one sigma for the fainter flux density bins. However, for more precise estimates coming from future data-sets, it may be that such clustering effects will need to be fully considered.

## 7. CONCLUSION

We provide measurements of differential number counts at  $250$ ,  $350$ , and  $500\text{ }\mu\text{m}$  from the statistical analysis of BLAST maps using a maximum likelihood method based on 1-point statistics. We show that in the SNR regime of BLAST and future surveys, this method is better suited than counting individual sources, even when they are relatively bright. This is because it naturally allows for the correction of strong biases due to confusion

and flux boosting. This technique also has the advantage of providing an unbiased estimate of the counts at flux densities well below the limit at which sources can be detected individually. The method has been optimized to deal with inhomogeneous noise across the map and filtering to suppress large scale noise.

We measure the counts at a few flux nodes connected by power laws, covering a wide range of fluxes, and perform careful analysis of the resulting uncertainties using a Markov Chain Monte Carlo approach. We observe a very steep slope for the counts at intermediate flux densities (approximately in the interval  $0.02\text{--}0.5\text{ Jy}$ ) of about  $-3.7$  at  $250\text{ }\mu\text{m}$  and  $-4.5$  at  $350$  and  $500\text{ }\mu\text{m}$ , indicating strong galaxy evolution. We also detect a faint end break at all three wavelengths at about  $0.015\text{ Jy}$ . Additionally we observe a change toward a shallower slope at the bright end of the counts, particularly at  $250\text{ }\mu\text{m}$ , consistent with an approach to the Euclidean regime.

The estimates and uncertainties we provide can be used for fitting to specific models. In addition the formalism presented in this paper can also be applied directly to predict the histogram from parametrized physical models like those derived in Lagache et al. (2003). Comparison to the models of Lagache et al. (2004) show a striking agreement given that the model has not been tuned to fit these data, however we find fewer sources than expected by the model at  $250$  and  $350\text{ }\mu\text{m}$  and the slope of counts is steeper than expected at all three wavelengths. Perhaps the contribution of quiescent sources have been overestimated by the models.

We show that our method provides near optimal results when applied to a map filtered with the beam kernel. Nevertheless, in the current approach each map is treated independently, and consequently some of the information contained in the combined data is not used. Since the same sources are statistically detected at the three BLAST wavelengths, but with amplitude ratios which depend on the intrinsic spectra and redshifts, then one could use this additional information to constrain more comprehensive models for the underlying sources. The natural extension of our method would be the generalization to three-dimensional histogram fitting of the form  $P(D_1, D_2, D_3)$ . The additional cross-band 1-point information brings additional constraints on a combination

of redshift evolution of the sources and spectral energy distribution shapes. Of course one could also imagine an even more general fitting procedure which also uses the 2-point statistics of the sort described in Viero et al. (2009), including the cross-band clustering signals.

This paper provides the details required for developing the powerful  $P(D)$  technique to estimate counts from the much more extensive data that will come from the SPIRE and PACS instruments on the *Herschel* satellite, as well as point sources in the *Planck* data.

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## APPENDIX

### ESTIMATE OF CLUSTERING EFFECT

The expression for the variance of the pixel value distribution in the presence of clustering is derived in Eq. 53 of Takeuchi & Ishii (2004), and can be written as:

$$\sigma^2 = \sigma_p^2 + \sigma_c^2. \quad (A1)$$

Here  $\sigma_p^2$  is the variance of pure Poisson fluctuations, and  $\sigma_c^2$  the excess variance due to clustering:

$$\sigma_p^2 = \int_{\Omega_b} \int_S S^2 f(\mathbf{r})^2 n(S) dS d^2\mathbf{r} \quad (A2)$$

$$\sigma_c^2 = \int_{\Omega_b} \int_{\Omega_b} \int_{S_1} \int_{S_2} S_1 S_2 f(\mathbf{r}_1) f(\mathbf{r}_2) n(S_1) n(S_2) w_2(\mathbf{r}_1, \mathbf{r}_2) dS_1 dS_2 d^2\mathbf{r}_1 d^2\mathbf{r}_2. \quad (A3)$$

$w_2(\mathbf{r}_1, \mathbf{r}_2)$  is the 2-dimensional 2-point correlation function for positions  $\mathbf{r}_1$  and  $\mathbf{r}_2$ . Usually, the variance is evaluated up to a cutoff  $x_c$  in the observed signal given by  $x = S/f(\mathbf{r})$ . Thus the integrals must be expressed in terms of  $x_1$  and  $x_2$ , and as a consequence the evaluation of the variance requires the computation of a 6-D integral.

In our case, we can compute Eqs A2 and A3 up to a cutoff in source signal  $S$  that we choose to be relatively high (e.g. 5 times the noise rms). This is a very good approximation for the computation of the map variance after extracting very bright sources, since those are easily identified, and number counts are steep enough that such bright sources do not contribute widely to the variance. Since the sky is isotropic and homogeneous, the 2-point correlation function depends only on the angular separation  $\theta = |\mathbf{r}_1 - \mathbf{r}_2|$ , and then the variances can be expressed in Fourier space:

$$\sigma_c^2 = \left( \int_S S n(S) dS \right)^2 \int P(|\mathbf{k}|) \bar{f}(\mathbf{k})^2 d^2\mathbf{k}. \quad (A4)$$

Here  $P(|\mathbf{k}|)$  is the 2-dimensional power spectrum of clustering, and is equivalent to the Fourier transform of  $w_2(\theta)$ , while  $\bar{f}(\mathbf{k})$  is the Fourier transform of the beam function  $f(\mathbf{r})$ . The excess rms of the  $P(D)$  distribution due to clustering (as given in § 6.4) can then be computed through the following expression:

$$r = \sqrt{\frac{\sigma_p^2 + \sigma_c^2}{\sigma_p^2}}. \quad (A5)$$

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